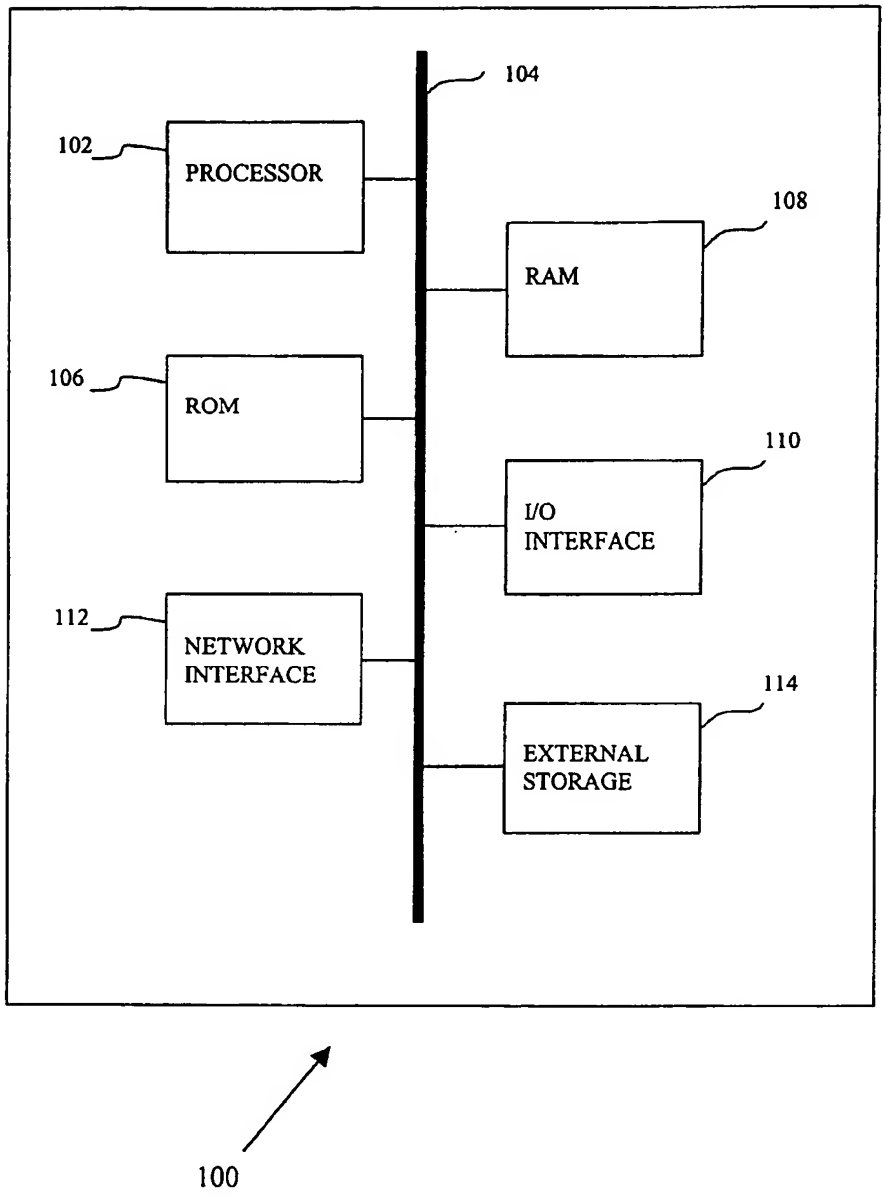
104
102
PROCESSOR
108
RAM
106
ROM
110
I/O
INTERFACE
112
NETWORK
INTERFACE
114
EXTERNAL
STORAGE
100

Fig. 1

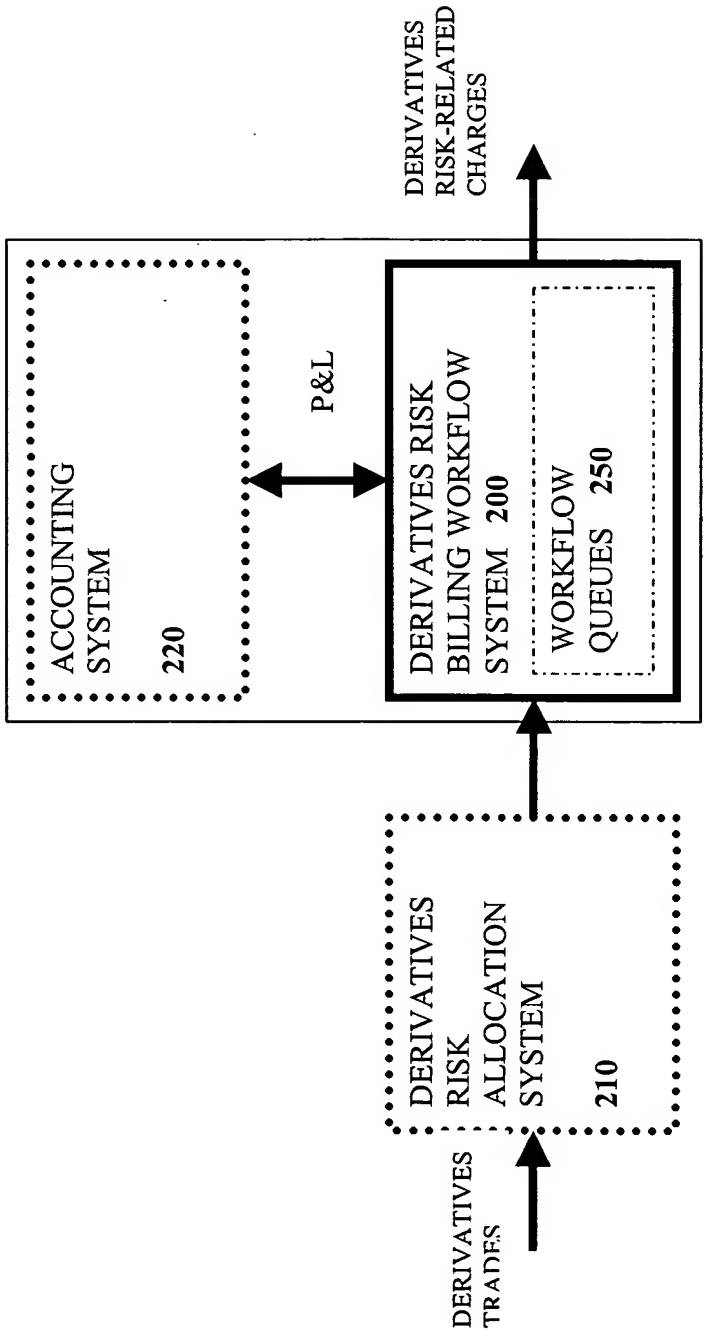
DERIVATIVES TRADES
DERIVATIVES RISK ALLOCATION SYSTEM 210
DERIVATIVES RISK BILLING WORKFLOW SYSTEM 200
WORKFLOW QUEUES 250
ACCOUNTING SYSTEM 220
P&L
DERIVATIVES RISK-RELATED CHARGES

FIG. 2

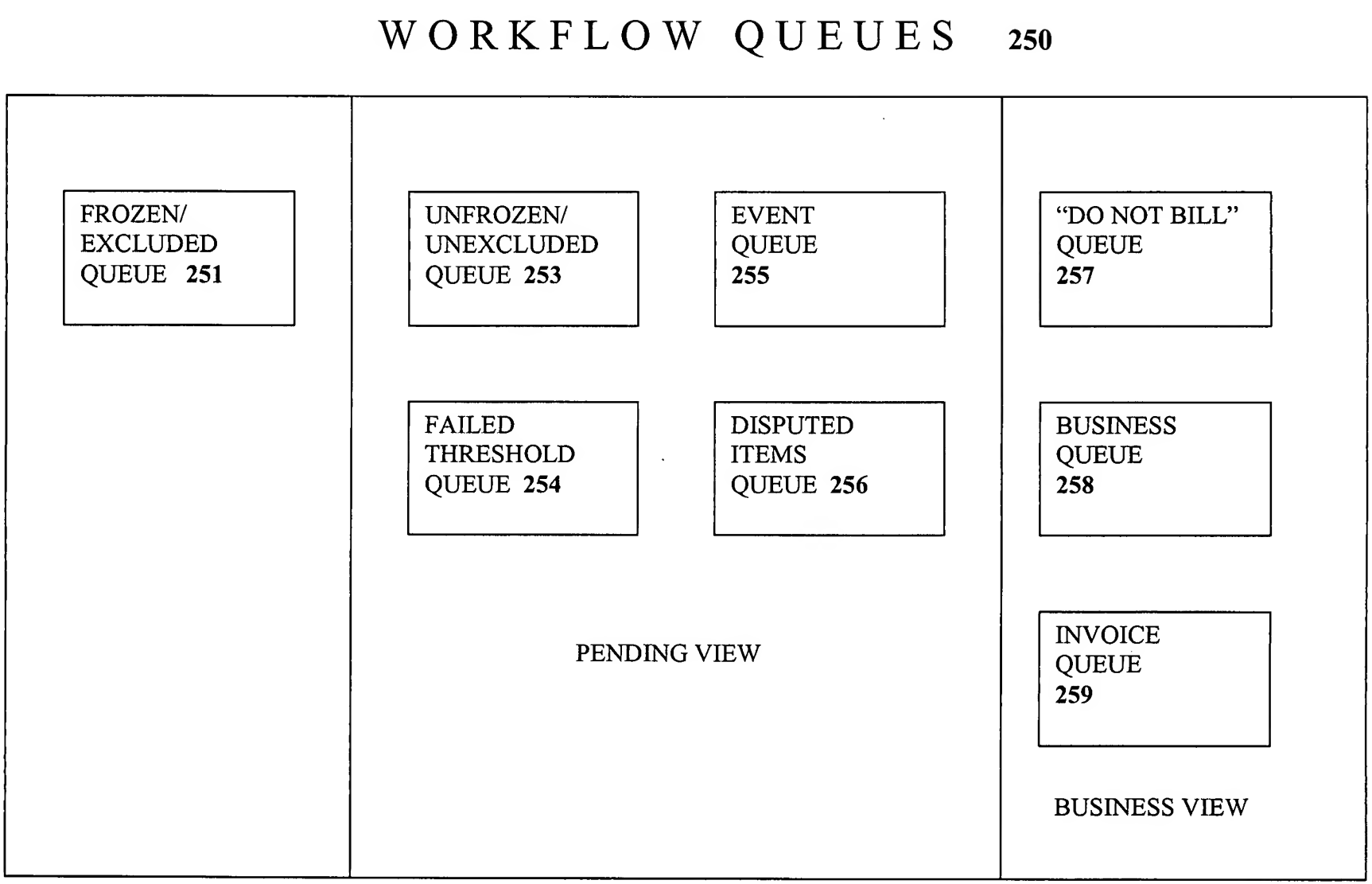
WORKFLOW QUEUES 250
FROZEN/ EXCLUDED QUEUE 251
UNFROZEN/ UNEXCLUDED QUEUE 253
EVENT QUEUE 255
FAILED THRESHOLD QUEUE 254
DISPUTED ITEMS QUEUE 256
PENDING VIEW
"DO NOT BILL" QUEUE 257
BUSINESS QUEUE 258
INVOICE QUEUE 259
BUSINESS VIEW

FIG. 3